

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	5/31/2008
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$723,348,710	\$1,200,408,754
% of total pool	37.60%	62.40%
Portfolio Duration*	0.321	1.591
Index Duration*	0.364	1.671
% of index	88.19%	95.21%
Weighted Average Days to Maturity	118	607
Earned Income Yield	3.066%	3.347%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: Portfolio Breakdown does not take into account trades executed on 5/30/08 for settlement on 6/2/08. After the trades settle, Core duration increases to 1.652, Liquidity duration increases to .329, and Core/Liquidity split moves to 35.6% Liquidity/64.4% Core.